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Fariborz Asadian* (asadianf@fvsu.edu), Department of Mathematics & Computer Science, Fort Valley State University, 1005 State University Drive, Fort Valley, GA 31088. *Differentiability Properties of Measures Generated by Solutions of Semilinear Stochastic Differential Equations.*

We employ the Girsanov Theorem to investigate smoothness properties of the measures generated by the solutions of semilinear stochastic differential equations of the type $d\xi(t) = [A\xi(t) + \sigma(t, \xi(t))]dt + dW(t)$, where $W(t), 0 \leq t \leq T$, is a cylindrical Wiener process in a separable Hilbert space H and A is an infinitesimal generator of a C_0 -semigroup of operators on H . The subspaces of differentiability of these measures are characterized and the results are applied to explore the Wiener chaos decompositions of the solutions. (Received September 17, 2010)